

Navigate the End of Libor with Confidence and Precision

FiNCAD helps you stay ahead of the curve so you can make informed decisions every step of the way.

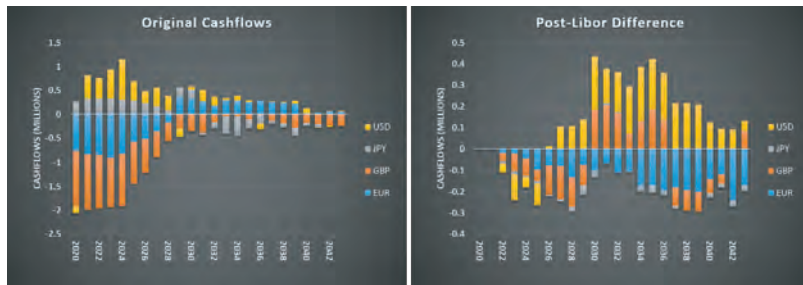
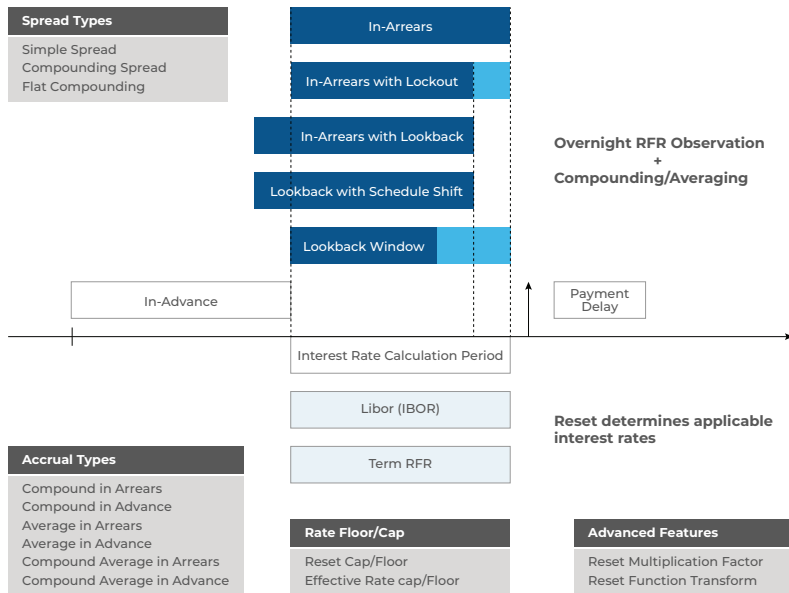


Libor will be discontinued in 2021. Now is the time to make sure your analytics technology is ready for the new benchmarks. And with FiNCAD, you can seamlessly replace Libor in complex portfolios while controlling alternative benchmarks and spread adjustments to fully explore all fallback options.



You can compare the effect of the Libor replacement with the original Libor curve, as well as the underlying alternative rate curve compounded at the tenor of the selected index as shown on the large monitor. You can also see the alternative rate curve corresponding to the selected index as shown on the laptop.

How FINCAD approaches ARR Calculation Coverage Methods



You can see the valuation impact of replacing Libor on the implied future cashflows of the interest rate portfolio. The cashflow changes are the result of forward rate changes, due to the replacement of Libor with an alternative benchmark rate which includes daily compounding/averaging and credit spread adjustment.

CURRENT INSTRUMENT AND CURVE COVERAGE FOR THE END OF LIBOR

New Alternative Benchmark Trades

Cash Instruments and Derivatives:

- SOFR and SONIA futures
- FedFunds/SOFR basis swaps
- Libor/SOFR basis swaps

FINCAD makes it easy to define new RFR-linked instruments.

New Alternative Benchmark Curves

Coverage Includes:

- SOFR
- SONIA
- ESTER (EONIA)
- SARON
- TONAR
- RBA Cash

FINCAD helps you prepare for the Libor transition by providing transparent pricing and intuitive valuation under the new curves. Our analytics offer the most flexible, future-proof, and scalable way to get a clear view of your portfolio.

Amend contracts, reduce losses, and quickly respond to the Libor challenges that lay ahead. Future-proof your business with FINCAD.



Stay ahead of the curve. Schedule a conversation with a solutions specialist today.

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